

# Camilo Marchesini

European Central Bank  
Sonnemannstrasse 20  
60314  
Frankfurt am Main, Germany

Born: Bologna (Italy), August 25, 1995  
Citizenship: Italian  
Website: <https://camilomrch.github.io>  
Mobile phone: +39 333 4910160

Email: [camilo.marchesini@gmail.com](mailto:camilo.marchesini@gmail.com)  
Github: [camilomrch](#)  
Dynare Forum: [cmarch](#)  
Google Scholar: [Camilo Marchesini](#)

## Research Interests

Macroeconometrics, Monetary Economics, International Finance, Computational Macroeconomics

## Education

B.Sc. in Economics and Social Sciences, *Libera Università di Bozen-Bolzano*, Italy Sep. 2014 - Jul. 2017  
Thesis: *An Analysis of Regional and Provincial Wage Differentials in Italy. (with distinction)*  
Advisor: Mirco Tonin

Visiting student, *Technische Universität Dresden*, Germany Sep. 2015 - Feb. 2016

M.Sc. in Economics, *Uppsala University*, Sweden Aug. 2017 - Aug. 2019  
Thesis: *Optimal Monetary Policy, Macroprudential Instruments, and the Credit Cycle. (with distinction)*  
Advisor: Daria Finocchiaro

### **Class rank, selected courses, M.Sc.<sup>1</sup>**

Analytical Methods (Mathematics section): 2<sup>nd</sup>, 97%; Macroeconomic Theory: 1<sup>st</sup>, 95%; Econometric Theory: 1<sup>st</sup>, 98%;  
Financial Econometrics (M.Sc. in Statistics): 1<sup>st</sup>, 80%

## Awards and Grants

Mobility scholarship (combined), 1750 € Mar. 2015  
Libera Università di Bozen-Bolzano & Erasmus Programme

Dean's List Award: *Best Students of the Academic Year 2016/2017* Oct. 2017  
Credit-weighted average grade: 29.02/30 (Economics: 29.95); Thesis: full marks (unanimity vote)  
Libera Università di Bozen-Bolzano - Department of Economics and Management

## Employment

Trainee, *Center for Excellence in Finance and Economic Research (CEFER), Bank of Lithuania* Aug. 2018 - Nov. 2018  
Research assistant to Povilas Lastauskas

Researcher, *Center for Excellence in Finance and Economic Research (CEFER), Bank of Lithuania* Aug. 2019

Trainee, *DG Monetary Policy, Monetary Policy Strategy Division, Strategic Issues Section, European Central Bank* Sep. 2019 -

## Work in Progress

*A Model of Fire Sales, Risky Securitization, and Collateral Runs*, joint with Benjamin Hemingway.

*The Real and Nominal Faces of the EU28 Convergence Coin*, joint with Povilas Lastauskas.

*Financial Constraints and the Information Content of Inflation in a Monetary Union.*

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<sup>1</sup>Source: Registrar's office. The registrar's office does not provide information on the overall class rank.

## Professional Activities

### Referee

*Baltic Journal of Economics*

## Seminars

Scheduled (\*)

European Central Bank (DG Monetary Policy)\*

2020

## Training

M.Sc. in Statistics, *Uppsala University*:

*Financial Econometrics*. Instructors: Yukai Yang, Patrik Andersson.

Fall semester 2018

Topics covered: Campbell, J., Lo, A.W., and MacKinlay, A. C. (1997). *The Econometrics of Financial Markets*. *Princeton University Press*, Ch. 2, 5-7, 10-12.

*Time Series Econometrics*. Instructor: Yukai Yang.

Fall semester 2018

Topics covered: Hamilton, J. D. (1994). *Time Series Analysis*. *Princeton University Press*, Ch. 1-4, 5, 7, 8, 10-13, 15-20.

Internal courses for researchers, *Bank of Lithuania*:

*Introduction to DSGE Modeling* (9 hours). Instructor: Patrick Grüning.

Oct. 2018

Selected topics covered: Utility functions; models with endogenous labour supply; capital adjustment costs; (exogenous) growth; heterogeneous technology; asset prices; perturbation methods.

*Learning and Expectations Formation in Macroeconomics and Finance* (12 hours). Instructor: Klaus Adam

Nov. 2019

Selected topics covered: Expectations equilibria under learning; stochastic recursive algorithms; stability theorems; subjective beliefs in business cycle models and asset pricing models.

Internal courses for researchers, *European Central Bank*:

*Big Data in Macroeconomics* (12 hours). Instructors: Domenico Giannone and Giorgio Primiceri.

Sep. 2019

Selected topics covered: Frequentist regularization methods (Ridge, Lasso, Best Subset Selection); Bayesian shrinkage methods; hyperparameters; Conditional and unconditional forecasting with BVARs; State-space models: filtering and smoothing techniques.

## Skills

### Programming

Advanced user: R, MATLAB, Python, Stata,  $\text{\LaTeX}$

Intermediate user: Julia, Mata, VBA

### Language

Native language: Italian

Proficient user: English, IELTS Overall Band: 8.5/9.0 (L: 9.0; R: 9.0; W: 8.0; S: 8.0), July 2018

Upper intermediate user: French, German

Basic user: Spanish

*Last updated: May 15, 2020*